

ABSTRACT

A preferred embodiment comprises a method of trading assets on a market, comprising the steps of: (1) receiving price data for an asset over one or more computer networks; (2) receiving current system position information; (3) storing the received asset price data and current system position information in a computer-readable medium; 5 (4) calculating trade recommendation information from each of one or more trading sub-models, wherein each sub-model is based on a different time horizon, the calculation based on the received asset price data; and (5) calculating a trade recommendation regarding the asset based on the trade recommendation information from each of the trading sub-models. Each sub-model preferably comprises: (1) a price collector component; (2) a price 10 filter component; (3) a price database component; (4) a gearing calculator component; (5) a deal acceptor component; and (6) a book-keeper component.